# Back-testing Results

From a list of possible spread levels to unwind at, 0 generates the most absolute dollar PNL for the arbitrage strategy.

A graph with a line going up

AI-generated content may be incorrect.

Assuming a 2% margin required to trade this spread, and the fact that the max open positions this strategy has accumulated is 23,502.4 LINKUSDT, and at a price of 27 USD, we have generated 39.41 USD of profits, which is 0.3% return in this 2 hour timeframe.

39.41 / 0.02 \* 23502.4 \* 27 = 0.3% return.

Risk wise, a 1 basis point against the position in our largest accumulated position of 23,502.4 LINKUSDT coins would move 63.45 USD which is risking 0.14% of capital.